

Title: ELECTRONIC SPREAD
TRADING TOOL

Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

09880078-051401

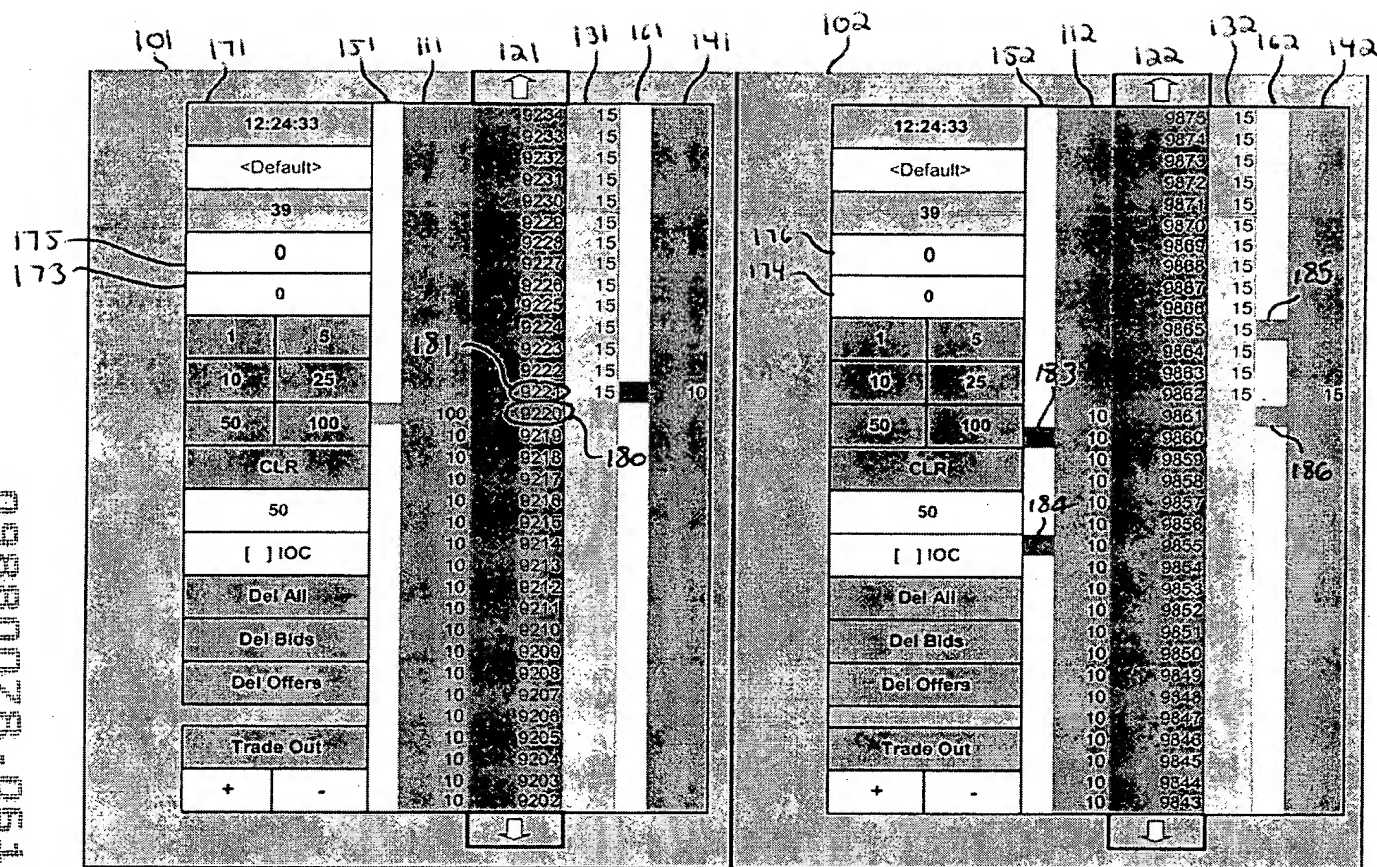


FIGURE 1

| | | | | | | | |
|--|------------------|----------|-------------------------------------|------------------|---------------|----------|--------|
| 201 | | | | 202 | | | |
| 203 | 215 | 213 | 204 | 216 | 214 | | |
| <input checked="" type="checkbox"/> TTSIM FGBM | Settlement: 9224 | | <input type="checkbox"/> TTSIM FGBL | Settlement: 9867 | | | |
| Ratio: 5 | Multiplier: 1 | Chng: -3 | Close: | Ratio: -3 | Multiplier: 1 | Chng: -5 | Close: |
| 205 | 207 | 209 | 211 | 206 | 208 | 210 | 212 |

FIGURE 2

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301

310 320

331 Spread Price Points: 333

Buy: -15 Sell: 21

Buy: -1 Sell: 6

311 (x) Best Bid/Offer

312 Best Working

313 Manual

Autoload ☒ Divisor ☐

Current: 0

Change: 0

350

330

FIGURE 3

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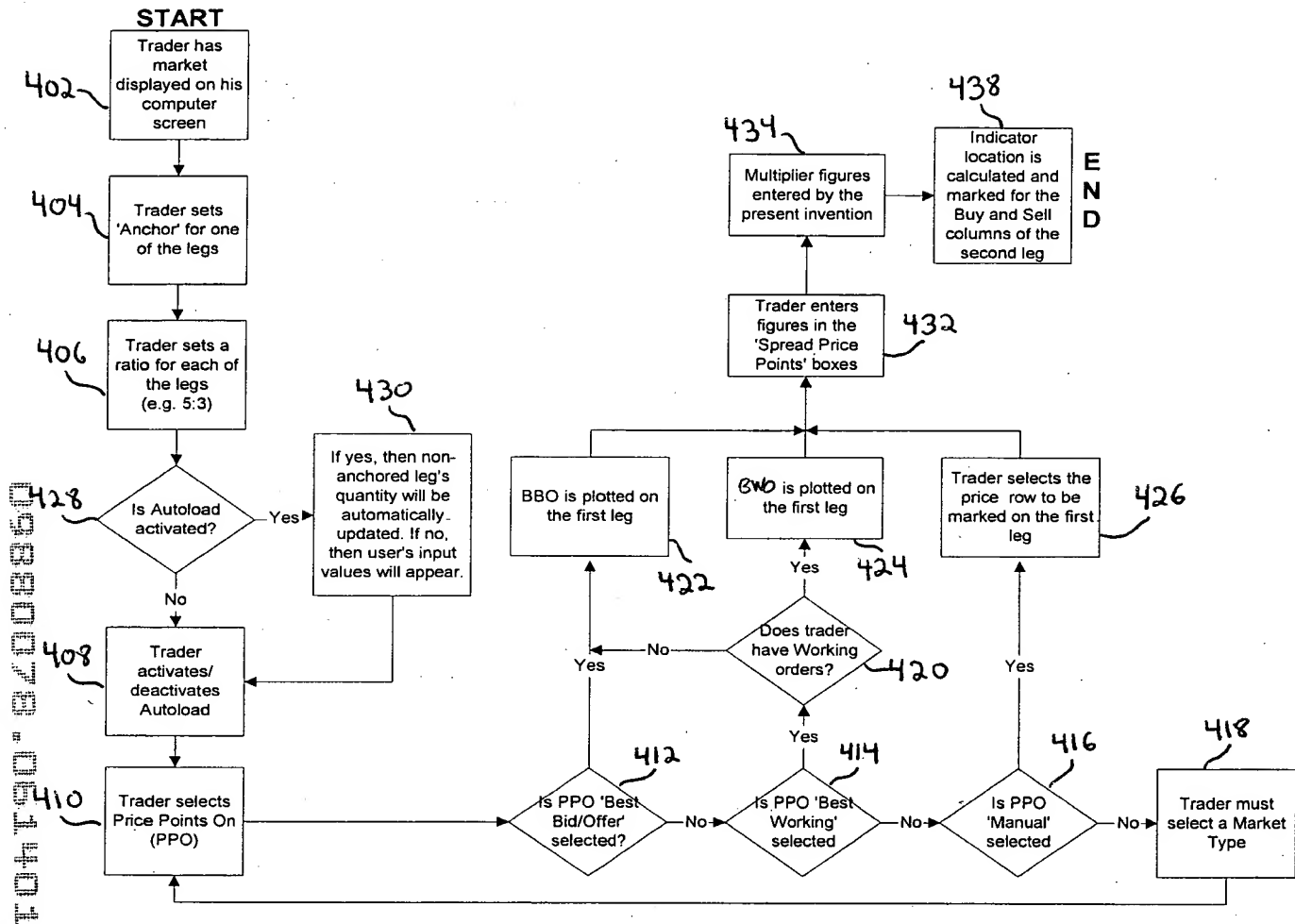


FIGURE 4

Title: ELECTRONIC SPREAD TRADING TOOL

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330

331 Spread Price Points: 333

Buy: -15 Sell: 21

Buy: -1 Sell: 6

Price Points On:

☒ Best Bid/Offer

☒ Best Working

☐ Manual

332

334

335

336

Autoload ☒ Divisor ☐

Current: 0

Change: 0

350

201

203

☒ TTSIMFGBM 215

Ratio: 5 Multiplier: 1 Chng: -3 Close: 9224

204

☐ TTSIMFGBL 216

Ratio: -3 Multiplier: 1 Chng: 5 Close: 9867

202

101

12:24:33

<Default>

39

0

50

10 5

10 25

50 100

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

9234 15

9233 15

9232 15

9231 15

9230 15

9229 15

9228 15

9227 15

9226 15

9225 15

9224 15

9223 15

9222 15

9221 15

9220 15

9219 15

9218 15

9217 15

9216 15

9215 15

9214 15

9213 15

9212 15

9211 15

9210 15

9209 15

9208 15

9207 15

9206 15

9205 15

9204 15

9203 15

9202 15

102

12:24:33

<Default>

39

0

30

10 5

10 25

50 100

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

9876 15

9875 15

9874 15

9873 15

9872 15

9871 15

9870 15

9869 15

9868 15

9867 15

9866 15

9865 15

9864 15

9863 15

9862 15

9861 15

9860 15

9859 15

9858 15

9857 15

9856 15

9855 15

9854 15

9853 15

9852 15

9851 15

9850 15

9849 15

9848 15

9847 15

9846 15

9845 15

9844 15

9843 15

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FIGURE 5

Title: ELECTRONIC SPREAD
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Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

Spread Price Points: Buy: Sell: Buy: Sell:

Price Points On: ☒ Best Bid/Offer ☐ Best Working ☐ Manual

☒ Autoload ☐ Divisor

Current: Change:

☒ TTSIM FGBM Settlement: Ratio: Multiplier: Chng: Close:

☐ TTSIM FGBL Settlement: Ratio: Multiplier: Chng: Close:

630 10% of volume (Group C)

620 20% of volume (Group B)

610 70% of volume (Group A)

| | | |
|----|------|----|
| 10 | 9234 | 15 |
| 10 | 9233 | 15 |
| 10 | 9232 | 15 |
| 10 | 9231 | 15 |
| 10 | 9230 | 15 |
| 10 | 9229 | 15 |
| 10 | 9228 | 15 |
| 10 | 9227 | 15 |
| 10 | 9226 | 15 |
| 10 | 9225 | 15 |
| 10 | 9224 | 15 |
| 10 | 9223 | 15 |
| 10 | 9222 | 15 |
| 10 | 9221 | 15 |
| 10 | 9220 | 15 |
| 10 | 9219 | 15 |
| 10 | 9218 | 15 |
| 10 | 9217 | 15 |
| 10 | 9216 | 15 |
| 10 | 9215 | 15 |
| 10 | 9214 | 15 |
| 10 | 9213 | 15 |
| 10 | 9212 | 15 |
| 10 | 9211 | 15 |
| 10 | 9210 | 15 |
| 10 | 9209 | 15 |
| 10 | 9208 | 15 |
| 10 | 9207 | 15 |
| 10 | 9206 | 15 |
| 10 | 9205 | 15 |
| 10 | 9204 | 15 |
| 10 | 9203 | 15 |
| 10 | 9202 | 15 |

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+ -

12:24:33

<Default>

39

0

0

| | |
|----|-----|
| 1 | 5 |
| 10 | 25 |
| 50 | 100 |

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+ -

FIGURE 6

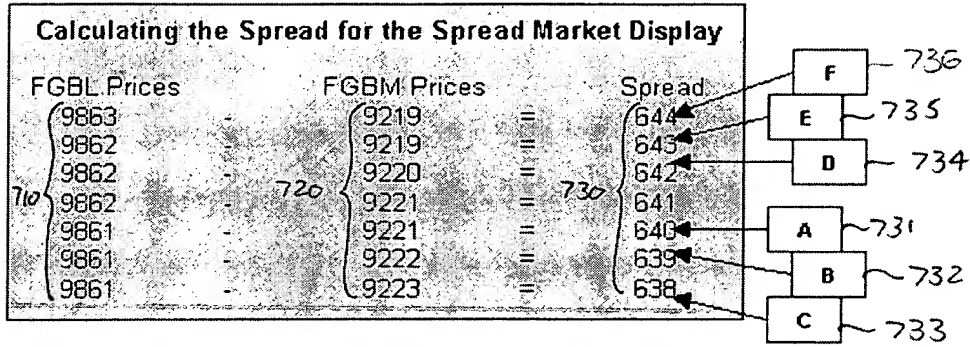


FIGURE 7

09880078.06.1401
TOT 90" 8/008860

| | | | | | |
|-----|--|-----------|-----|-----|-----|
| 820 | | 810 | 840 | 830 | 850 |
| | | FGBL/FGBM | | 5;3 | |
| | | 645 | 75 | 800 | |
| | | 644 | 10 | | |
| | | 643 | | | |
| | | 642 | | | |
| | | 641 | | | |
| | | 640 | | | |
| | | 639 | | | |
| 45 | | 638 | | | |
| 60 | | 637 | | | |
| 100 | | 636 | | | |
| 25 | | 635 | | | |

FIGURE 8

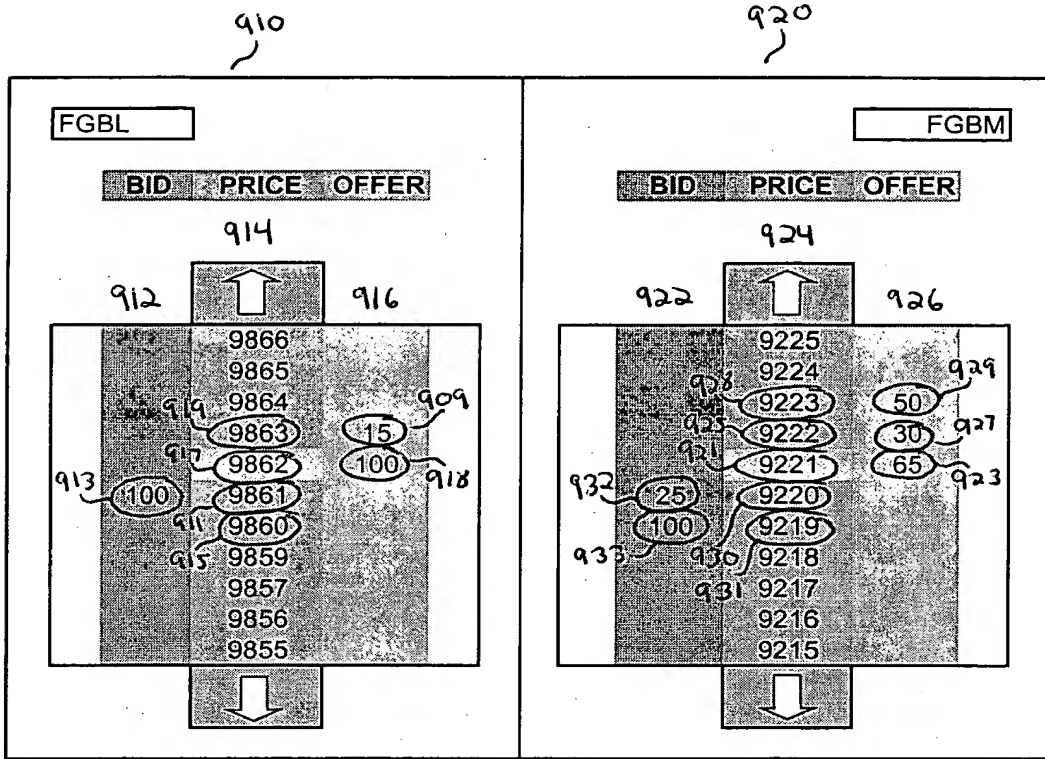


FIGURE 9

| 1010 FGBM - Contract A | | 1020 FGBL - Contract B | |
|---------------------------|------------------|---------------------------|------------------|
| 1011 Price | 1012 Quantity | 1021 Price | 1022 Quantity |
| 9861 | 65 | 9520 | 25 |
| 9860 | 30 | 9519 | 10 |
| 9859 | 50 | 9518 | 55 |
| 9858 | 10 | 9517 | 35 |
| 9857 | 3 | 9516 | 8 |
| 9856 | 7 | 9515 | 10 |

1013

1014

1015

1016

1023

1024

1025

1026

FIGURE 10

09880078-061401
T04T90-8/008860

110 1120

| Spread Price | Qty Traded |
|--------------|------------|
| 344 | 7 |
| 343 | 8 |
| 342 | 35 |
| 341 | 17 |
| 340 | 15 |

FIGURE 11

09880078-061401